LATINOS TRADING

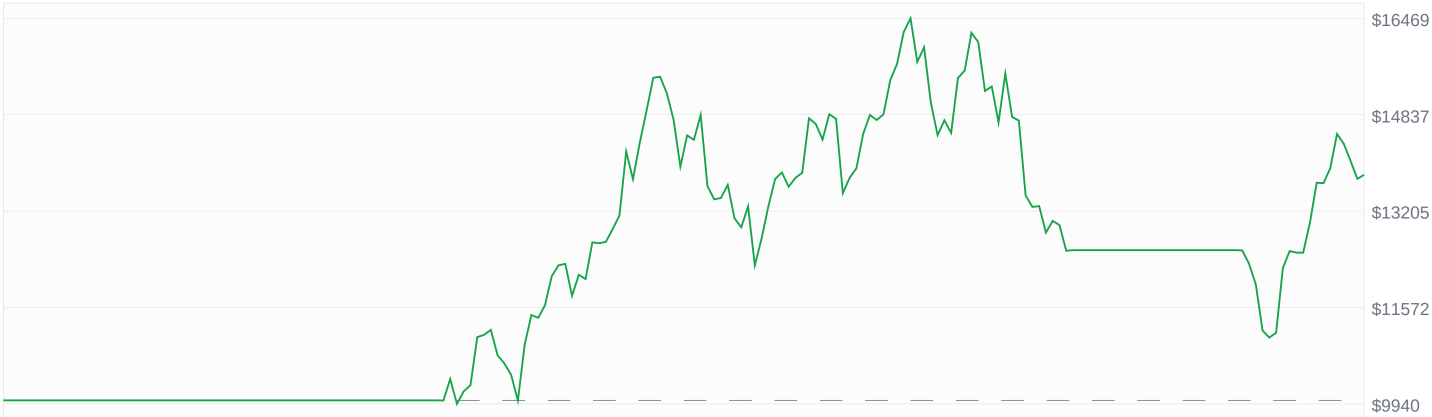
BACKTEST REPORT

Backtest #36835 · SM · EVO_GG1RSISNIP_v262

ROI	Sharpe	Win Rate	Max Drawdown
+38.16%	1.16	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest shows a perfect 100% win rate, yet the strategy is statistically insignificant due to only two trades. A max drawdown of 32.83% indicates high volatility, and the low trade count prevents reliable Sharpe ratio validation despite the 1.16 figure. This result is likely an overfitting artifact rather than a robust edge for SM. We must expand the test period or adjust filters to generate sufficient data for confidence.

ADDITIONAL METRICS

CAGR	**38.16%**
Sortino Ratio	**0.87**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13819.76**

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